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                                                                                                                                   09/48634)
   File 348:EUROPEAN PATENTS 1978-2004/Jul W02
                       (c) 2004 European Patent Office
   File 349:PCT FULLTEXT 1979-2002/UB=20040715,UT=20040708
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   Set
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  S5
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                                     S3 NOT PY>1999
  S7
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                                     S3 OR S4 OR S6
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                              (Item 1 from file: 348)
    7/3, K/1
  DIALOG(R) File 348: EUROPEAN PATENTS
  (c) 2004 European Patent Office. All rts. reserv.
  01124574
  INTEGRATED FINANCE RISK MANAGER AND
                                                                                             FINANCIAL
                                                                                                                       TRANSACTION MODELING
            DEVICE
  INTEGRIERTER FINANZIELLERRISIKO-VERWALTER UND FINANZIELLES TRANSAKTIONS-FOR
          MUNGSGERAT
 GESTIONNAIRE INTEGRE DES RISQUES FINANCIERS ET DISPOSITIF DE MODELISATION
          DES TRANSACTIONS FINANCIERES
 PATENT ASSIGNEE:
        IQ Financial Systems (Japan), Inc., (2925720), 1-4-1, Koishikawa,
          Bunkyo-ku, Tokyo 112-0002, (JP), (Applicant designated States: all)
      YAMAZAKI, Hiroshi, 16-4, Uguisudanicho, Shibuya-ku, Tokyo 150-0032, (JP)
     NAKANISHI, Yoshiaki, GreenVil-Higashifunabashi 202, 1-18-25, Nakanoki,
          Funabashi-shi, Chiba 274-0826, (JP)
     USUHA, Masaya, 5-1-28, Edanishi, Aoba-ku, Yokohama-shi, Kanagawa 225-0014
          , (JP)
     YAMASHITA, Tsukasa, 262-3-2-103, Morookacho, Kohoku-ku, Yokohama-shi,
         Kanagawa 222-0002, (JP)
     SUNAMI, Hideyuki, 4-18-30, Shibaura, Minato-ku, Tokyo 108-0023, (JP)
LEGAL REPRESENTATIVE:
     Leson, Thomas Johannes Alois, Dipl.-Ing. (78981), Patentanwalte
         Tiedtke-Buhling-Kinne & Partner, Bavariaring 4, 80336 Munchen, (DE)
 PATENT (CC, No, Kind, Date): EP 1017004 A1 000705 (Basic)
                                                                 WO 0000919 000106
APPLICATION (CC, No, Date):
                                                                  EP 99928207 990630; WO 99JP3507 990630
PRIORITY (CC, No, Date): JP 98183133 980630
DESIGNATED STATES: DE; FR; GB; IT; NL
INTERNATIONAL PATENT CLASS: G06F-019/00; G06F-157:00
ABSTRACT WORD COUNT: 125
NOTE:
     Figure number on first page: 5
LANGUAGE (Publication, Procedural, Application): English; English; Japanese
FULLTEXT AVAILABILITY:
Available Text Language
                                                           Update
                                                                                Word Count
             CLAIMS A (English)
                                                           200027
                                                                                  2449
             SPEC A
                                   (English)
                                                           200027
                                                                                19095
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122-Jul-0409:34 AM

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 File 350:Derwent WPIX 1963-2004/UD,UM &UP=200446
          (c) 2004 Thomson Derwent
 File 344: Chinese Patents Abs Aug 1985-2004/May
          (c) 2004 European Patent Office
 File 347: JAPIO Nov 1976-2004/Mar(Updated 040708)
          (c) 2004 JPO & JAPIO
 File 371: French Patents 1961-2002/BOPI 200209
                                                             09/486341
          (c) 2002 INPI. All rts. reserv.
 File
        2:INSPEC 1969-2004/Jul W2
          (c) 2004 Institution of Electrical Engineers
       35:Dissertation Abs Online 1861-2004/May
 File
          (c) 2004 ProQuest Info&Learning
       65:Inside Conferences 1993-2004/Jul W3
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          (c) 2004 BLDSC all rts. reserv.
File
       99:Wilson Appl. Sci & Tech Abs 1983-2004/Jun
          (c) 2004 The HW Wilson Co.
File 233:Internet & Personal Comp. Abs. 1981-2003/Sep
          (c) 2003 EBSCO Pub.
File 256:SoftBase:Reviews,Companies&Prods. 82-2004/Jun
          (c)2004 Info.Sources Inc
File 474:New York Times Abs 1969-2004/Jul 21
          (c) 2004 The New York Times
File 475: Wall Street Journal Abs 1973-2004/Jul 21
          (c) 2004 The New York Times
File 583: Gale Group Globalbase (TM) 1986-2002/Dec 13
          (c) 2002 The Gale Group
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DIALOG(R)File 35:Dissertation Abs Online
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01554932 ORDER NO: AAD97-16470

MULTIVARIATE KERNEL DENSITY REGRESSION IN FINANCIAL MODELING AND ESTIMATION (MORTGAGE BACKED SECURITIES, NONPARAMETRIC REGRESSION, PREPAYMENTS)

This dissertation consists of three essays. The first essay presents multi-variate kernel density estimation as a technique for modeling highly non-linear financial assets and characteristics that is completely free from prior assumptions as to functional form or state variable distributions. The technique is expanded to a true multi-variate setting in

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## Search Report from Ginger R. DeMille

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File 16:Gale Group PROMT(R) 1990-2004/Jul 22
          (c) 2004 The Gale Group
                                                                 09/486,341
File 148:Gale Group Trade & Industry DB 1976-2004/Jul 22
          (c) 2004 The Gale Group
File 160: Gale Group PROMT(R) 1972-1989
          (c) 1999 The Gale Group
File 275: Gale Group Computer DB(TM) 1983-2004/Jul 22
          (c) 2004 The Gale Group
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          (c) 2004 The Gale Group
File
       9:Business & Industry(R) Jul/1994-2004/Jul 21
          (c) 2004 The Gale Group
File
      20:Dialog Global Reporter 1997-2004/Jul 22
          (c) 2004 The Dialog Corp.
File 476: Financial Times Fulltext 1982-2004/Jul 22
          (c) 2004 Financial Times Ltd
File 610: Business Wire 1999-2004/Jul 22
          (c) 2004 Business Wire.
File 613:PR Newswire 1999-2004/Jul 22
          (c) 2004 PR Newswire Association Inc
File 634:San Jose Mercury Jun 1985-2004/Jul 21
          (c) 2004 San Jose Mercury News
File 636: Gale Group Newsletter DB(TM) 1987-2004/Jul 22
          (c) 2004 The Gale Group
File 810: Business Wire 1986-1999/Feb 28
          (c) 1999 Business Wire
File 813:PR Newswire 1987-1999/Apr 30
          (c) 1999 PR Newswire Association Inc
File
     13:BAMP 2004/Jul W2
          (c) 2004 The Gale Group
      75:TGG Management Contents(R) 86-2004/Jul W2
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         (c) 2004 The Gale Group
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      95:TEME-Technology & Management 1989-2004/Jun W1
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S4
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122-Jul-0409:32 AM